

Some Compact Classes of Open Sets under Hausdorff Distance and Application to Shape Optimization

Bao-Zhu Guo and Dong-Hui Yang

School of Computational and Applied Mathematics The University of Witwatersrand, South Africa

Shape optimization: isoperimetric problem

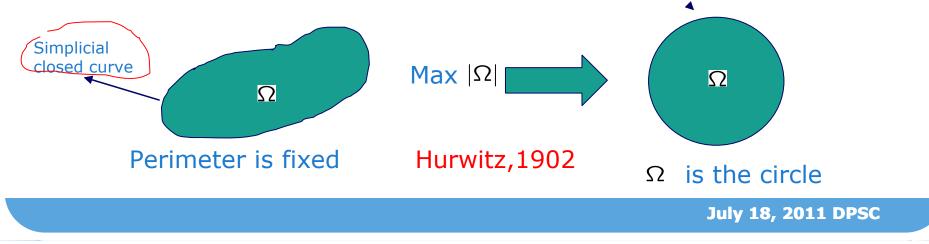


 Many shape optimization problems can be seen in the larger framework of optimal control problems:

> D. Bucur, G. Buttazzo, Variational Methods in Shape Optimization Problems, Birkhauser, 2005

 The first and certainly most classical example of a shape optimization problem is the isoperimetric problem:

Find, among all admissible domains with a given *perimeter*, the one whose Lebesgue measure is as large as possible.

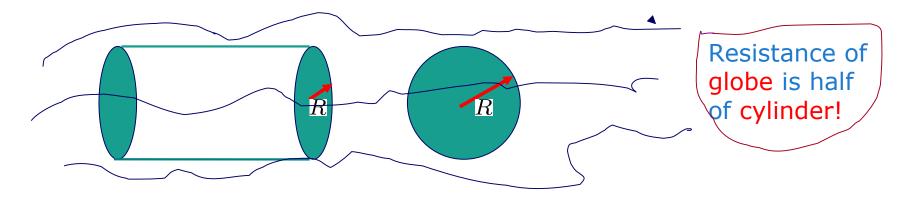




 The Newton problem of minimal aerodynamical resistance: The problem of finding the shape of a body which moves in a fluid with minimal resistance to motion

One of the first problems in the calculus of variations

Newton (1685, Principia Mathematica): [an inviscid and incompressible medium]



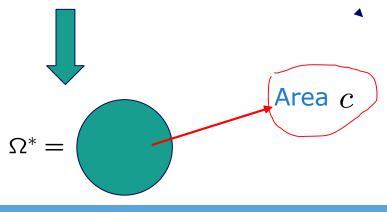
Shape optimization: first eigenvalue of Laplacian

The most famous shape optimization problem is on the first eigenvalue of Laplacian:

$$\begin{cases} -\Delta u(x) = \lambda u(x), x \in \Omega \subset \mathbb{R}^2, |\Omega| = c, \end{cases}$$
 Fixed constant $u|_{\partial\Omega} = 0.$

$$\lambda_1 < \lambda_2 < \cdots < \lambda_n < \cdots$$

$$\lambda_1(\Omega^*) = \min_{|\Omega|=c} \lambda_1(\Omega) = \min_{|\Omega|=c} \min_{u \in H_0^1(\Omega), \|u\|_{L^2(\Omega)} = 1} \int_{\Omega} |\nabla u|^2 dx.$$



Shape optimization: nonexistence



Solution does not always exist!

$$\min\left\{\int_D |u_A - c|^2 dx, -\Delta u_A = 1 \text{ in } A, u_A \in H^1_0(A)\right\}$$

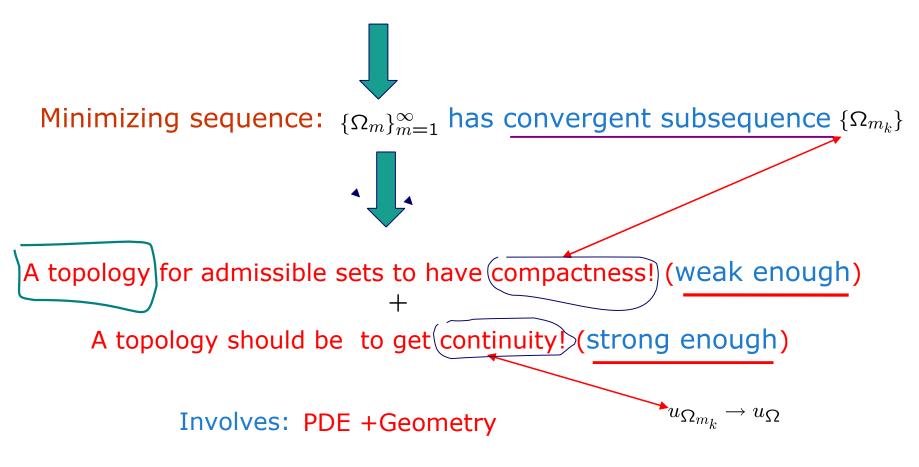
where *D* is an open bounded set, $A \subset D \in \mathbb{R}^2$ is open set, u_A is defined on *D* with zero extension.



Shape optimization



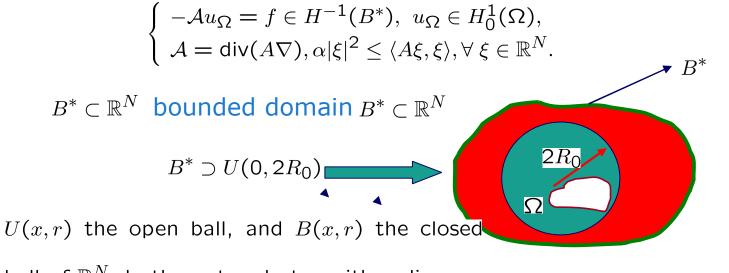
For shape optimization: The control variable is domain!



Our problem



Consider an elliptic problem:



ball of \mathbb{R}^N , both centered at x with radius r.

$$J(\Omega) = \frac{1}{2} \int_{B^*} |u_{\Omega} - g|^2 dx, J(\Omega^*) = \inf\{J(\Omega); \Omega \in \mathcal{C} \subset U(0, 2R_0)\}, g \in L^2(B^*)$$

What class C of open sets Ω can be found so that there exists at least one solution for above shape optimization?

Hausdorff distance



Open sets class *c* becomes a metric space under Hausdorff distance:

$$\rho(\Omega_1, \Omega_2) = \max\left\{\sup_{x \in \overline{B^*} \setminus \Omega_1} \operatorname{dist}\left(x, \overline{B^*} \setminus \Omega_2\right), \sup_{y \in \overline{B^*} \setminus \Omega_2} \operatorname{dist}\left(\overline{B^*} \setminus \Omega_1, y\right)\right\}$$

 $\Omega_n \xrightarrow{\rho} \Omega$, if $\rho(\Omega_n, \Omega) \to 0$ as $n \to \infty$.

$$\delta(K_1, K_2) = \max\left\{\sup_{x \in K_1} \operatorname{dist}(x, K_2), \sup_{y \in K_2} \operatorname{dist}(y, K_1)\right\}, K_1, K_2 \text{ are compact}$$

$$\Omega_n \xrightarrow{\rho} \Omega \iff \overline{B^*} \setminus \Omega_n \xrightarrow{\delta} \overline{B^*} \setminus \Omega.$$

Principle 1 [Compactness] $\{\Omega_m\}_{m=1}^{\infty} \subset \mathcal{C} \Rightarrow \Omega_{n_k} \xrightarrow{\rho} \Omega \in \mathcal{C};$ Principle 2 [Continuity]: $\Omega_n \xrightarrow{\rho} \Omega \Rightarrow u_{\Omega_n} \rightarrow u_{\Omega}!$ Existence

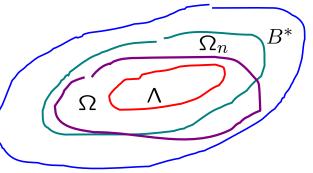
Convex open set class (cannot be too small) meets the principles!

Hausdorff distance: known facts



Lemma 1: [Γ --property for open sets]

 $\Omega_n \xrightarrow{\rho} \Omega \Rightarrow \forall$ open subset $\Lambda, \overline{\Lambda} \subset \Omega, \overline{\Lambda} \subset \Omega_n$ sufficiently large n.



Lemma 2:

 (\mathcal{O}, δ) is a compact metric space, $\mathcal{O} = \{K \subset \overline{B^*} | K \text{ is compact} \}$: $\Omega_n \subset B^*, \exists \Omega_{n_k} \xrightarrow{\rho} \Omega \in B^*.$

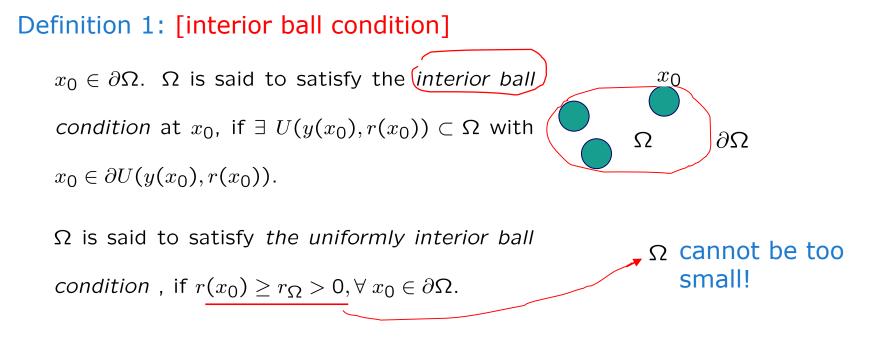
The class of all open sets of *B*^{*} is compact under Hausdorff distance!

But it is too large to have continuity!



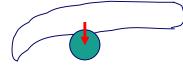
Open set: interior ball condition





Remark: This is first introduced by us, independent of convex!

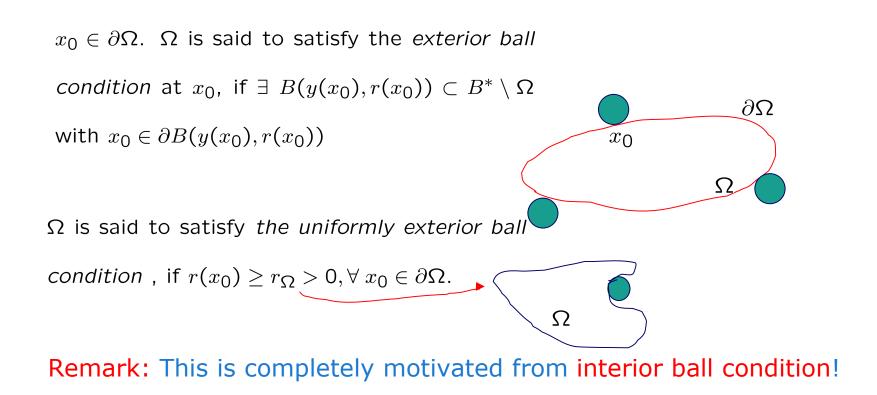
Motivation: Smooth surface has interior ball property, like circle of curvature!



Open set: exterior ball condition



Definition 2: [exterior ball condition]



Open set: Property (C_M)

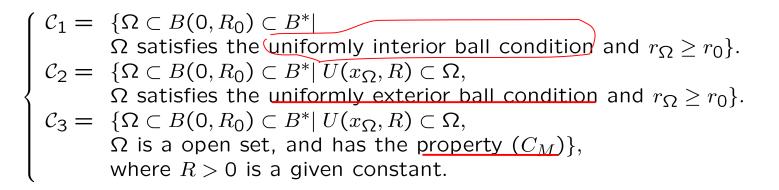


Definition 3: [Property (C_M)]

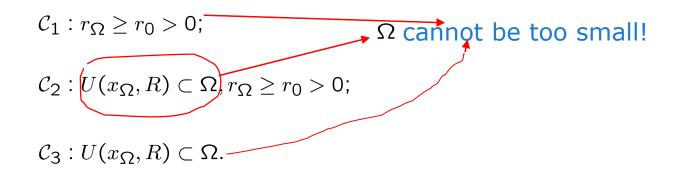
 $\Omega \subset \mathbb{R}^N$ is said to have property (C_M) , if for any $x, y \in \Omega$, \exists compact set K with $x, y \in K$, such that $K \subset \Omega$ and $\cup_{z \in K} U(z, \frac{d^*}{M}) \subset \Omega$, $d^* =$ $\min\{dist(x,\partial\Omega), dist(y,\partial\Omega)\}$, and M > 1 is a given constant. yΩ xKConnected compact Motivation: connected domains converge to connected doamin! Ω_n Ω_n disconnected! Ω July 18, 2011 DPSC

Three open sets class:





Remark:



Advantage of C_3 : Any open set in C_3 is connected!

First main result: compactness



Theorem 1 [compactness of open set class]:

For every given $i \in \{1, 2, 3\}$, if $\{\Omega_m\}_{m=1}^{\infty} \subset C_i$, then there exist a subsequence $\{\Omega_{m_k}\}_{k=1}^{\infty}$ of $\{\Omega_m\}_{m=1}^{\infty}$, and $\Omega \in C_i$ such that

$$\Omega_{m_k} \xrightarrow{\rho} \Omega$$
 as $k \to \infty$.

In other words, each (C_i, ρ) is a compact metric space.

Moreover, for any i, j = 1, 2, 3, $\left(\mathcal{C}_i \cap \mathcal{C}_j, \rho\right)$ is also a com-

pact metric space.

The proof is quite elementary!

Special attention for $c = c_1 \cap c_2$

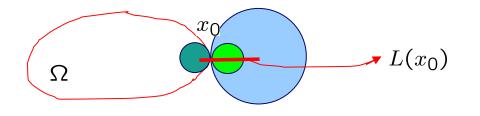


- Let $C = C_1 \cap C_2$. C has both uniformly interior and exterior ball property Expect: C is more smooth:
 - Remind: any smooth surface has interior property!
 - The smoothness of c is the inverse of above property!
 - **Lemma 3:** Let $\Omega \in C_1 \cap C_2$. Then for every $x_0 \in \partial \Omega$, there exists

a straight line $L(x_0)$ passing through the point x_0 , such

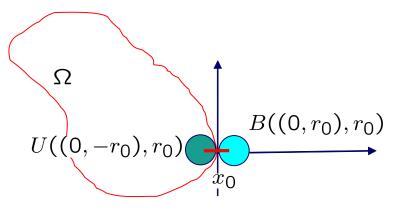
that all centers of the exterior and interior balls at x_0

lying in this line. Moreover, $L(x_0)$ is unique.



Special attention for $c = c_1 \cap c_2$





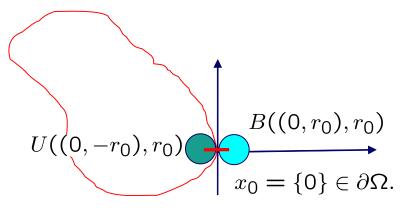
By rotation and translation, we may suppose that $x_0 = \{0\} \in \partial\Omega$. Lemma 4: For any $x' \in U\left(0, \frac{r_0}{16}\right) \subset \mathbb{R}^{N-1}$, the line $L_{x'} = \{(x', s); s \in \mathbb{R}\}$ intersects with the set $[U(0, \frac{r_0}{16}) \times (-\frac{r_0}{4}, \frac{r_0}{4})] \cap \partial\Omega$ only one point.

From Lemma 4, we see that there exists a function $f: U(0, \frac{r_0}{16}) (\subset \mathbb{R}^{N-1}) \to \mathbb{R}, x' \mapsto f(x')$ such that f(0) = 0 and $\{(x', f(x')) | x' \in U(0, \frac{r_0}{16})\} = [U(0, \frac{r_0}{16}) \times (-\frac{r_0}{4}, \frac{r_0}{4})] \cap \partial\Omega$.

Second main result: $C \in C^{1,1}$



July 18, 2011 DPSC



From Lemma 4, we see that there exists a function $f: U(0, \frac{r_0}{16}) (\subset \mathbb{R}^{N-1}) \to \mathbb{R}, x' \mapsto f(x')$ such that f(0) = 0 and $\{(x', f(x')) \mid x' \in U(0, \frac{r_0}{16})\} = [U(0, \frac{r_0}{16}) \times (-\frac{r_0}{4}, \frac{r_0}{4})] \cap \partial\Omega$.

The property of f:

a).
$$\frac{\partial f}{\partial x_i}(0) = 0$$
 for every $i \in \{1, \dots, N-1\}$.
b). $\frac{\partial f}{\partial \xi_j} : U(0, \frac{r_0}{64N}) (\subset \mathbb{R}^{N-1}) \to \mathbb{R}$ is Lipschitz continuous for
every $j \in \{1, \dots, N-1\}$.
 $\Rightarrow C \in C^{1,1}$.

Second main result: $C \in C^{1,1}$

Let $\Omega \in \mathbb{R}^2$ be the interior domain surrounded by the following four curves $\Gamma_i, i = 1, 2, 3, 4.$

$$\begin{split} & \Gamma_{1} \colon \{(x,y) \in \mathbb{R}^{2} | x \in [-1,1], y = 1\}; \\ & \Gamma_{2} \colon \{(x,y) \in \mathbb{R}^{2} | x \in [-1,1], y = -1\}; \\ & \Gamma_{3} \colon \{(x,y) \in \mathbb{R}^{2} | x = 1 + \sqrt{1-y^{2}}, y \in [-1,1]\}; \\ & \Gamma_{4} \colon \{(x,y) \in \mathbb{R}^{2} | x = -1 - \sqrt{1-y^{2}}, y \in [-1,1]\}. \\ & f(x) = \begin{cases} 1, & x \in (0,1]; \\ \sqrt{1-(x-1)^{2}}, & x \in (0,1]; \\ \sqrt{1-(x-1)^{2}}, & x \in [1,2). \end{cases} \\ & Then \ \Omega \in C^{1,1} \ \text{but} \ \Omega \notin C^{2}. \end{cases}$$

Exterior Property of $C = C_1 \cap C_2$

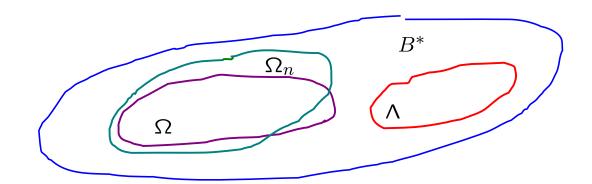


Theorem 2: $C \in C^{1,1}$.

Theorem 3: [Exterior Γ – property of $C \in C^{1,1}$]

If $\{\Omega_n\}_{n=1}^{\infty} \subset C_1 \cap C_2$ and $\Omega_n \xrightarrow{\rho} \Omega$. Then for each open subset Λ satisfying $\overline{\Lambda} \subset B^* \setminus \overline{\Omega}$, there exists a positive integer n_{Λ} depending on Λ such that $\overline{\Lambda} \subset B^* \setminus \overline{\Omega_n}$ for all

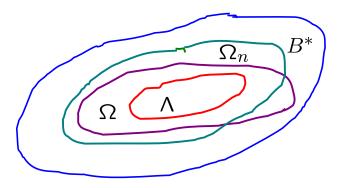
 $n \geq n_{\Lambda}$.



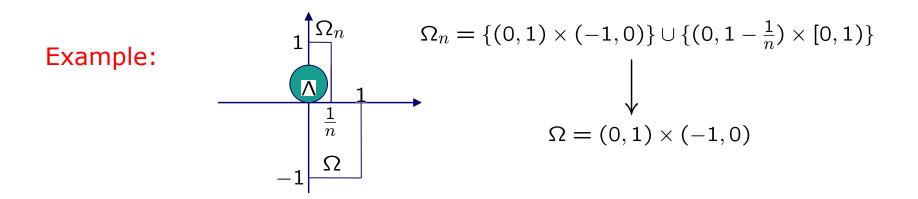
Exterior = Property of $C = C_1 \cap C_2$



Remind: interior Γ - property is always true if only $\Omega_n \xrightarrow{\rho} \Omega$



However, the exterior Γ - property can not be deduced from $\Omega_n \xrightarrow{\rho} \Omega$



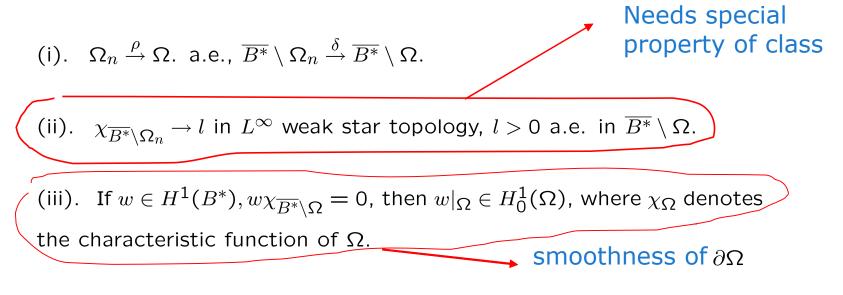
Continuity conditions



 $\{\Omega_n\}_{n=1}^{\infty} \subset B^*$, let u_n be the solution of Equation:

$$-\mathcal{A}u_n = f$$
 in $\Omega_n, \ u_n \in H^1_0(\Omega_n).$

Assume that

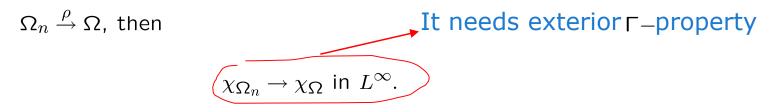


Then $u_n \rightarrow u$ in $H^1(\Omega)$, where u is the solution of Equation below

$$-\mathcal{A}u = f \text{ in } \Omega, \quad u \in H_0^1(\Omega).$$



Lemma 5: If $\Omega_n \in \mathcal{C} = \mathcal{C}_1 \cap \mathcal{C}_2$, Ω is a nonempty open set, and



So condition (ii) is satisfied!

Condition (iii) is the direct consequence of fact $C \in C^{1,1}$.

Theorem 4: [existence of optimal shape in the class $C = C_1 \cap C_2$]

The shape optimization problem

$$J(\Omega^*) = \inf_{\Omega \in \mathcal{C}} J(\Omega) = \inf_{\Omega \in \mathcal{C}} \frac{1}{2} \int_{B^*} |u_{\Omega} - g|^2 dx$$

admits at least one solution Ω for the open sets class $\mathcal{C} = \mathcal{C}_1 \cap \mathcal{C}_2$. In particular, if $f \in L^{\infty}(B^*)$, then $u_{\Omega} \in C^{1,1}(\Omega)$.

Boundary optimization problem in $C = C_1 \cap C_2$

Consider boundary shape optimization problem:

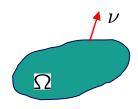
$$J(\Omega^*) = \min_{\Omega \in \mathcal{C}} J(\Omega) = \min_{\Omega \in \mathcal{C}} \int_{\partial \Omega} f(x, \nu(x)) d\mathcal{H}^{N-1}$$

where

 $C = C_1 \cap C_2$ \mathcal{H}^{N-1} is the N-1-dimensional Hausdorff measure on $\partial \Omega$.

 \boldsymbol{f} is a nonnegative function

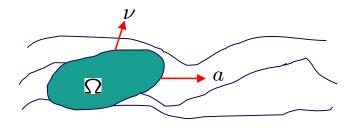
 ν is the normal unit vector exterior to Ω



Newtonian resistance in N-dimensional body Ω :

$$f(x,\nu) = \left((a \cdot \nu)^+\right)^3$$

 $a \rightarrow$ direction of the motion



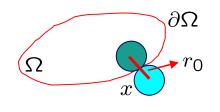
Boundary optimization problem in $c = c_1 \cap c_2$

Write
$$x \in \mathbb{R}^N$$
 as $x = (x^1, \dots, x^{N-1}, x^N) = (x', x^N)$.

In the proof of Theorem 2: $C \in C^{1,1}$:

 $\Omega \in \mathcal{C}, x \in \partial \Omega$, \exists a $C^{1,1}$ function f_x :

$$f_x: U'(0, 3a_0) \to \mathbb{R}$$
 with $f_x(0) = 0, \ a_0 = \frac{1}{3} \cdot \frac{r_0}{256N}$



After rotation and translation: we have a $C^{1,1}$ map:

$$\Psi_{x} : (\xi', \xi^{N}) \in U(x, 3a_{0}) \longmapsto (\zeta', \zeta^{N} - f_{x}(\zeta'))$$
(i). $\Psi_{x} (U(x, 3a_{0}) \cap \Omega) \subset \mathbb{R}^{N}_{+};$ (ii). $\Psi_{x} (U(x, 3a_{0}) \cap \partial\Omega) \subset \partial\mathbb{R}^{N}_{+};$
(iii). $\Psi_{x} \in C^{1,1} (U(x, 3a_{0})), \ \Psi^{-1}_{x} \in C^{1,1} (D), \ D \equiv \Psi_{x} (U(x, 3a_{0}))$
 $\{\Psi_{x}\} \rightarrow \text{coordinate charts of } \partial\Omega$

Computation of Hausdorff measure



In order to show the existence of boundary shape optimization we need

$$\Omega_n \stackrel{
ho}{
ightarrow} \Omega \Rightarrow \mathcal{H}^{N-1}(\partial \Omega_{n_k})
ightarrow \mathcal{H}^{N-1}(\partial \Omega).$$

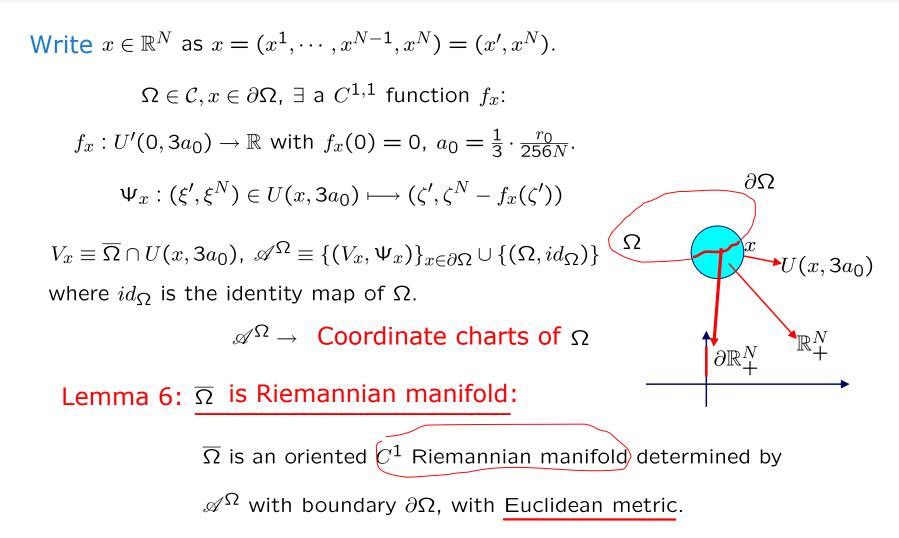
To do so, we have to find how to compute measure?

↓ Find coordinate charts of ∂Ω ↓ Find coordinate representation ↑ Riemannian manifold



Find coordinate charts of Ω



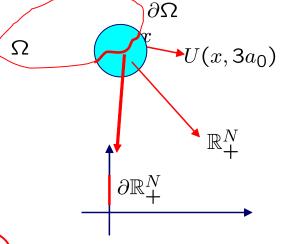


Find coordinate charts of DO



Lemma 7: $\partial \overline{\Omega}$ is Riemannian manifold:

Let $(\overline{\Omega}, \mathscr{A}^{\Omega})$ be the Riemannian manifold with the Euclidean metric $\overline{g} = \langle \cdot, \cdot \rangle$ confirmed by Lemma 4. Then the including map $i : \partial \Omega \to \overline{\Omega}$ is an embedding. Moreover, $\partial \Omega$ is also an oriented C^1 Riemannian manifold



determined by

$$\widetilde{\mathscr{A}}^{\Omega} = \left\{ (\widetilde{V}_x, \widetilde{\Psi}_x); \ (V_x, \Psi_x) \in \mathscr{A}^{\Omega}, \text{ and } \widetilde{V}_x = V_x \cap \partial\Omega, \widetilde{\Psi}_x = \Psi_x|_{\widetilde{V}_x} \right\}$$

with induced metric $g = i^* \circ \overline{g}$.

Representation of coordinate of BD



 $U(x, 3a_0)$

 $\partial \Omega$

Lemma 8: Coordinate representation:

$$\overline{g} = \sum_{j=1}^{N} (d\xi^j)^2$$
 coordinate of \mathbb{R}^N

the immersion i has the following representation on the

local chart $(ilde{V}_x, ilde{\Psi}_x)$ of $\partial\Omega$

$$\xi^{j} = \sum_{l=1}^{N-1} b_{lj}(x)\zeta^{l} + b_{Nj}f_{x}(\zeta') + x^{j}, \ j = 1, \cdots, N.$$

$$g|_{\tilde{V}_x} = \sum_{i,j=1}^{N-1} \left(\delta_{ij} + \frac{\partial f_x}{\partial \zeta^i} \frac{\partial f_x}{\partial \zeta^j} \right) d\zeta^i d\zeta^j,$$

on on the
$$\partial \mathbb{R}^N_+$$

Ω

$$dV_g|_{\tilde{V}_x} = \sqrt{1 + |Df_x|^2} d\zeta^1 \wedge \dots \wedge d\zeta^{N-1}, Df_x = \left(\frac{\partial f_x}{\partial \zeta^1}, \dots, \frac{\partial f_x}{\partial \zeta^{N-1}}\right).$$

Coordinate charts of $\partial \Omega_n$



Lemma 9:

Local coordinate chart of $\partial \Omega_n$ is $(\tilde{V}_{X_i,n}, \tilde{\Psi}_{X_i,n})$. $\tilde{\mathcal{A}}_n = \{(\tilde{V}_{X_i,n}, \tilde{\Psi}_{X_i,n}); i = 1, \cdots, M\}$. $(\partial \Omega_n, \tilde{\mathcal{A}}_n)$ is an oriented C^1 Riemannian manifold with Riemannian metric $g_n = i_n^* \circ \overline{g}$, and

$$dV_{g_n}|_{\tilde{V}_{X_i,n}} = \sqrt{1 + |Df_{X_i,n}|^2} d\zeta^1 \wedge \cdots \wedge d\zeta^{N-1}.$$

Moreover, $\tilde{\mathscr{A}}^{\Omega_n}$ and $\tilde{\mathscr{A}}_n$ are C^1 -compatible and coherently oriented.



Boundary convergence



Lemma 10: For every $\xi' \in U'(0, 2a_0)$, one has

$$Df_{X_i,n}(\xi') \to Df(\xi').$$

$$\int_{U'(0,2a_0)} \sqrt{1 + |Df_{X_i,n}(\xi')|^2} d\xi' \to \int_{U'(0,2a_0)} \sqrt{1 + |Df_{X_i}(\xi')|^2} d\xi'.$$

Lemma 11:

$$\Omega_n \xrightarrow{\rho} \Omega \Longrightarrow \mathsf{Vol}(\partial \Omega_{n_k}) \to \mathsf{Vol}(\partial \Omega), \ \mathsf{Vol}(\partial \Omega_n) = \int_{\partial \Omega_n} dV_{g_n}.$$

Lemma 12: $Vol(\partial \Omega) = \mathcal{H}^{N-1}(\partial \Omega)$ for any $\Omega \in \mathcal{C}$.

Theorem 5:
$$\mathcal{C} = \mathcal{C}_1 \cap \mathcal{C}_2$$
. $\Omega_n \xrightarrow{\rho} \Omega \Longrightarrow \mathcal{H}^{N-1}(\partial \Omega_{n_k}) \to \mathcal{H}^{N-1}(\partial \Omega)$.

Existence of boundary shape optimization

Theorem 6: $C = C_1 \cap C_2$.

Let $f : \mathbb{R}^N \times \mathbb{S}^{N-1} \to \mathbb{R}^+$ be a lower semicontinuous function, where \mathbb{S}^{N-1} denotes the (N-1)-dimensional unit sphere of \mathbb{R}^N . Then the minimum problem:

$$J(\Omega^*) = \min_{\Omega \in \mathcal{C}} J(\Omega) = \min_{\Omega \in \mathcal{C}} \int_{\partial \Omega} f(x, \nu(x)) d\mathcal{H}^{N-1}$$

admits at least one solution.

Proof: Measure theory + $\Omega \in C^{1,1}$.

---The end---





Thank You !